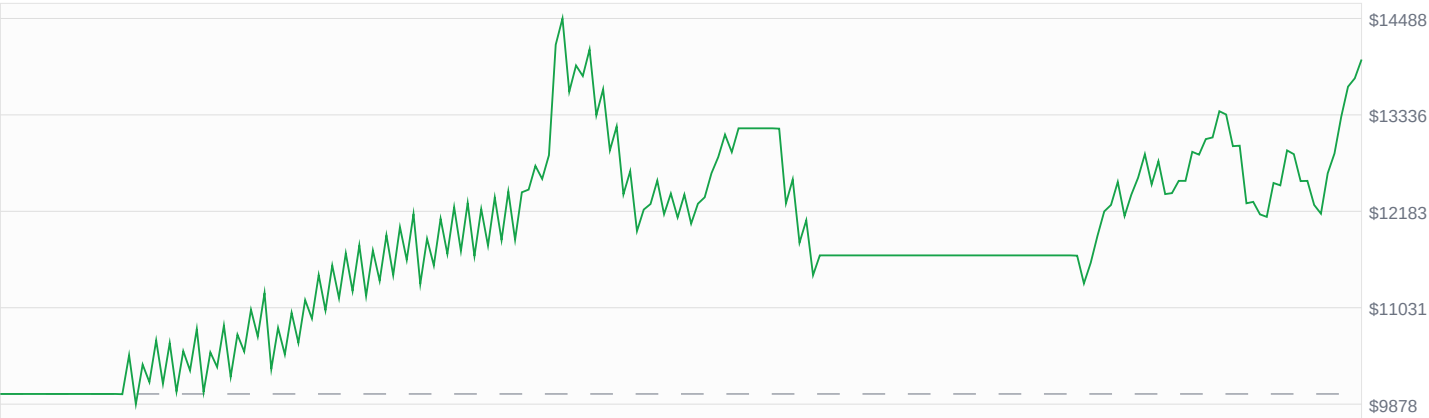




Backtest #34511 · LPG · EVO_GG1RSISNIP_v1056

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for the "EVO_GG1RSISNIP_v1056" strategy on the "LPG" asset showed a positive ROI of 39.93%. The Sharpe ratio of 1.10 indicates a moderately efficient strategy, with a win rate of 66.7%, suggesting consistent performance. However, the max drawdown of 21.86% indicates significant volatility. The strategy executed 3 trades with final capital reaching \$13,997.51, suggesting a successful strategy with some risk. Next, it's recommended to conduct more backtests with different parameters and asset combinations to further validate this strategy.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51